

FACTSHEET - AS OF 20-Oct-2021

Solactive ISS ESG Screened Paris Aligned Global Markets Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

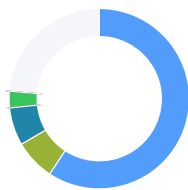
ISIN / WKN	DE000SLOC1H4 / SLOC1H	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABGMP	Last Price	1516.21
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.05.2018
Index Members	2603		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.25%	3.19%	8.48%	28.72%	20.42%	51.62%
Performance (p.a.)	-	-	-	-	-	12.90%
Volatility (p.a.)	12.11%	8.57%	8.69%	10.75%	10.36%	16.88%
High	1516.21	1516.21	1516.21	1516.21	1516.21	1516.21
Low	1448.66	1448.66	1359.11	1132.47	1247.84	843.23
Sharpe Ratio	3.98	1.65	2.13	2.76	2.56	0.79
Max. Drawdown	-2.96%	-4.12%	-4.12%	-4.33%	-4.33%	-32.27%
VaR 95 \ 99				-17.4% \ -30.7%		-24.0% \ -51.6%
CVaR 95 \ 99				-25.1% \ -33.3%		-43.0% \ -90.5%

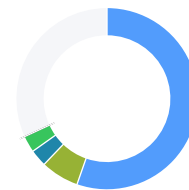
COMPOSITION BY CURRENCIES

- USD 59.3%
- EUR 7.3%
- JPY 6.8%
- GBP 3.0%
- Others 23.7%



COMPOSITION BY COUNTRIES

- US 55.4%
- JP 6.8%
- GB 3.0%
- CA 2.9%
- Others 31.9%



TOP COMPONENTS AS OF 20-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	3.76%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.42%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.21%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.26%
FACEBOOK INC	FB UW Equity	US	USD	1.22%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.21%
NVIDIA CORP	NVDA UW Equity	US	USD	0.80%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.78%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.78%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.66%

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